

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11022	10919	10971	11004	11056	11089	Buy	Neutral	Sell
Sensex	37419	37068	37244	37361	37537	37654	Buy	Neutral	Sell
Nifty Futures	11010	10883	10947	10985	11048	11086	Buy	Neutral	Sell
Bank Nifty	22322	22011	22166	22343	22499	22676	Buy	Neutral	Sell
CNX IT	17258	16634	16946	17161	17473	17688	Buy	Buy	Neutral
CNX Midcap	15389	15264	15326	15375	15437	15485	Buy	Neutral	Sell
CNX Small Cap	4908	4862	4885	4900	4923	4938	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37418.99	398.85	1.08
NIFTY	11022.20	120.50	1.11
MIDCAP	13654.26	123.51	0.91
SMLCAP	12915.27	132.74	1.04
BSEFMC	11659.73	42.79	0.37
AUTO	16239.75	78.22	0.48
POWER	1514.89	-3.10	-0.20
REALTY	1552.71	5.12	0.33
BSE IT	17437.74	391.52	2.30
BANKEX	25216.87	343.23	1.38
OILGAS	13325.16	34.68	0.26
METAL	7635.18	6.48	0.08

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.85	-0.22	-0.29
29-Jul-20 EUR-INR	85.75	-0.02	-0.02
29-Jul-20 GBP-INR	94.50	0.29	0.31
29-Jul-20 JPY- INR	69.92	-0.14	-0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1139	783	91
BSE	1510	1179	185

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4960	3250	1710
DII	3306	4828	(1522)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

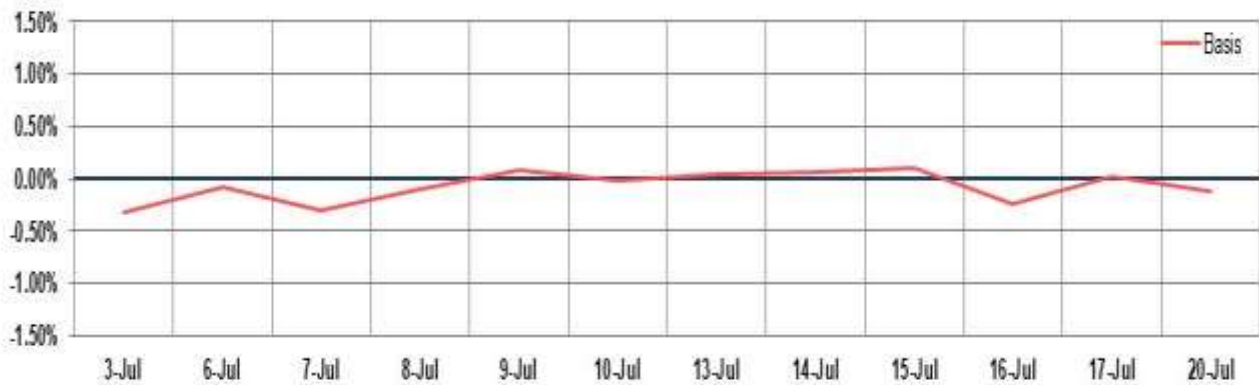
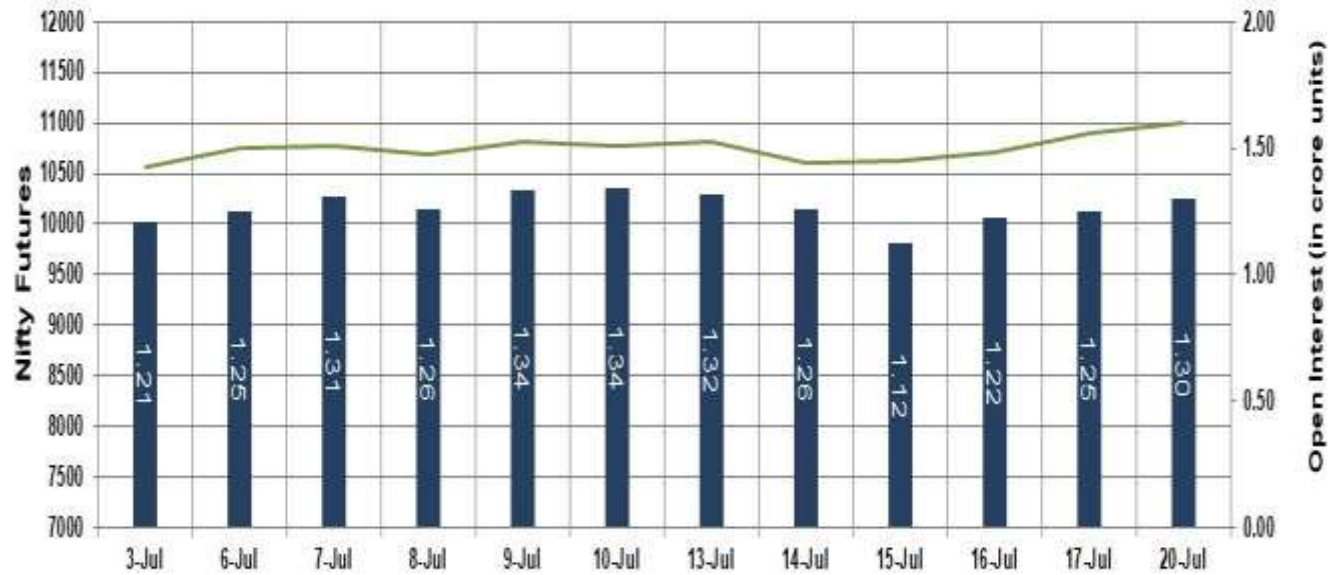
Indian equity indices ended higher on Monday, marking the fourth successive day of gains, shrugging off weak trend in Asian markets and concerns over mounting COVID-19 cases. Markets recaptured their crucial 11,000 (Nifty) and 37,400 (Sensex) levels. Key gauges made an optimistic start and traded with a positive bias throughout session, as sentiments got a boost with Reserve Bank of India (RBI) executive director M Rajeshwar Rao's statement that future economic policies need to be modified towards supporting the economy, depending on how effects of Coronavirus disease (COVID-19) pandemic play out.

However, markets turned volatile and gave up some of gains in late morning session, as some cautiousness came with India Ratings and Research's (Ind-Ra) report that the government's fiscal deficit is estimated to touch 7.6% in FY21, more than double the Budget Estimate (BE), as the nation spends extra to lessen the impact of the COVID-19 pandemic while facing a shortfall in incomes. But, in the final hour of trade, domestic indices gained traction and settled over a percent higher each, as traders found support with Niti Aayog CEO Amitabh Kant's statement that clean energy has potential to shore up the Indian economy from the current downturn. He also urged investors to exploit long-term opportunities in the sector.

Market TO	Current	Previous	Net%
BSE CASH	3735	3346	12
NSE CASH	56368	58767	(4)
NSE FO	1187373	1075163	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	4151.75	4219.86	(68)
Ind. Options	176210	174436	(299)
Stk. Futures	21653	21305	(275)
Stk. Options	4591.02	4613.13	(22)

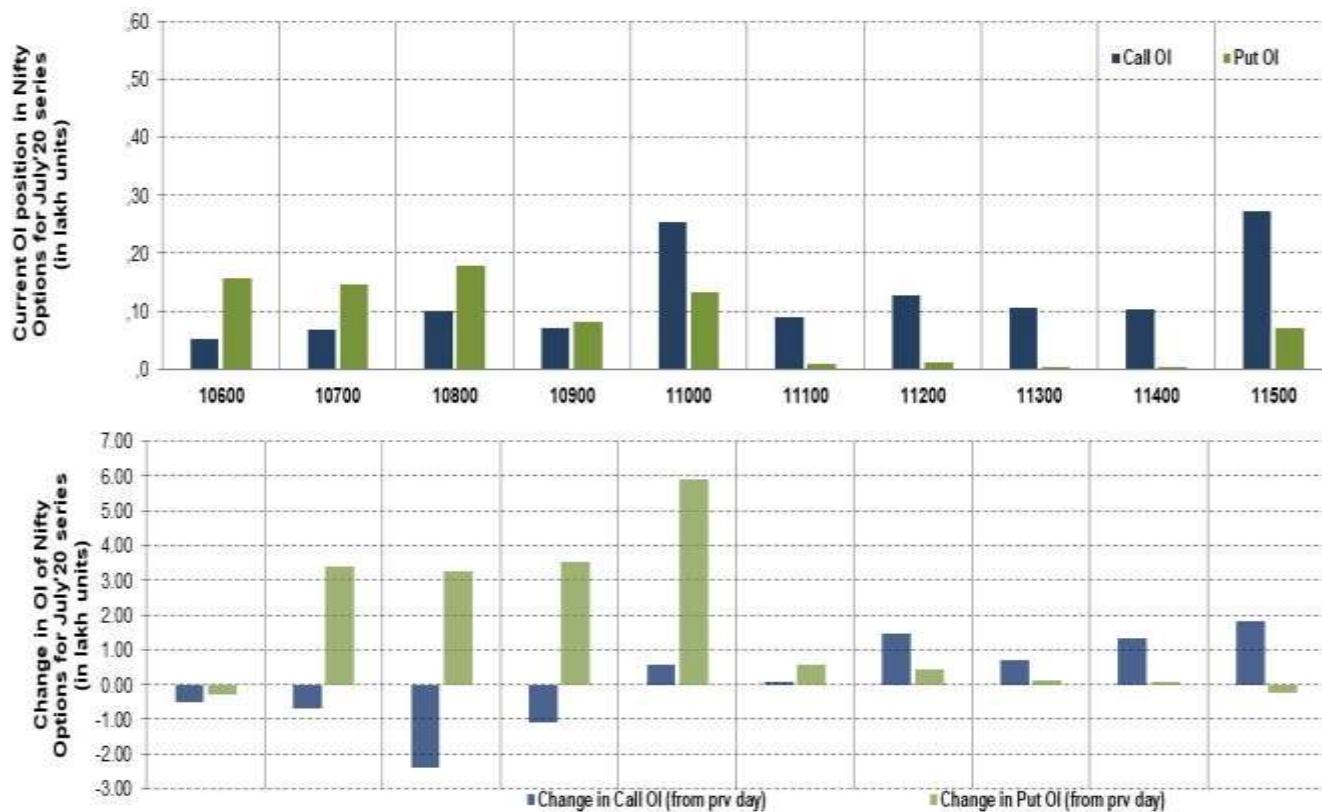
## Nifty Futures



## Bank Nifty Futures



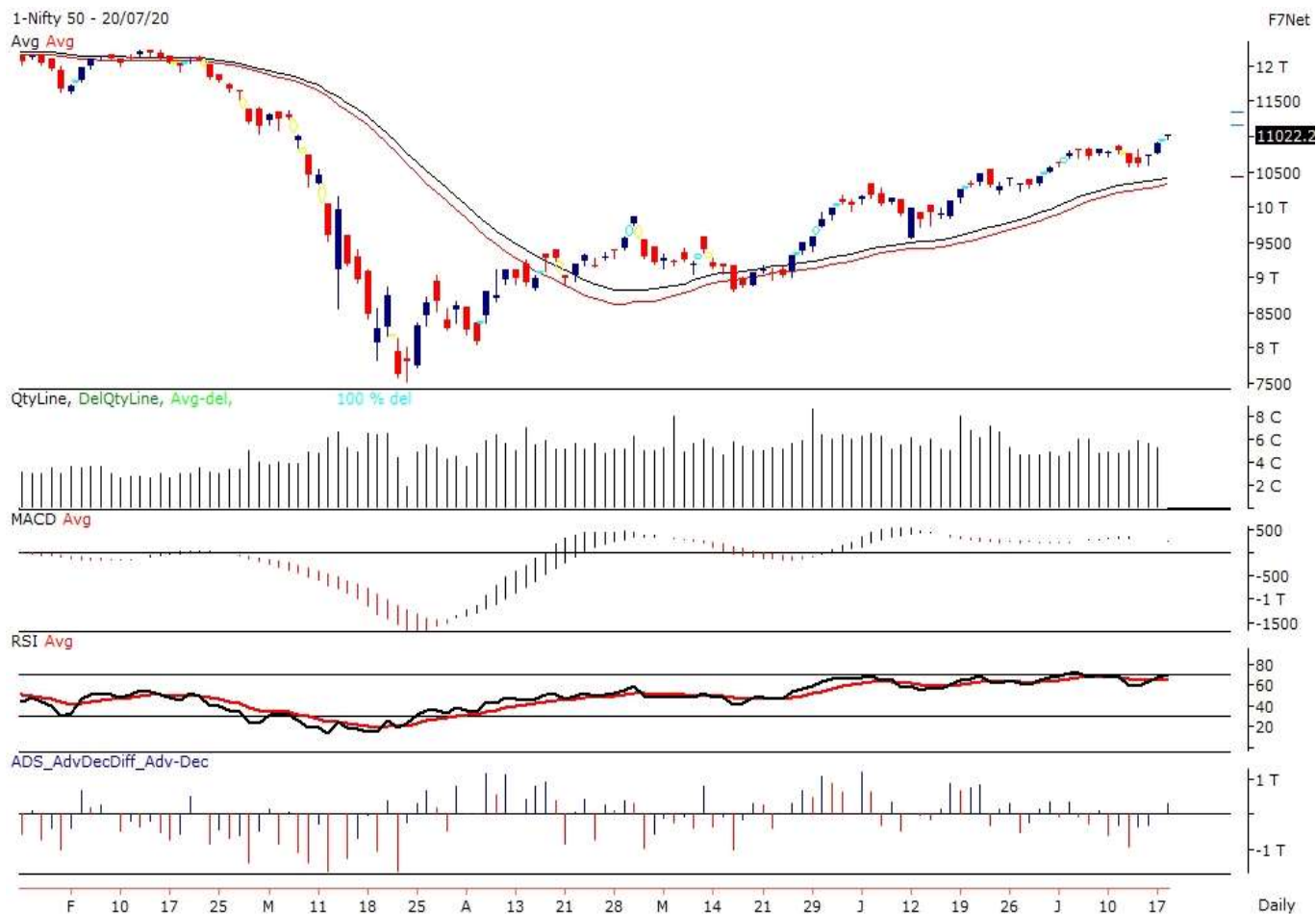
## Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day  
Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,500 SP from the July month expiry was the most active call with a reduction of 0.18 million in open interest.
- Among Nifty puts 10,800SP from the July month expiry was the most active put with an addition of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 11,00 SP (2.71mn) and that for Puts was at 10,800 SP (1.79mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11022.20 up by 1.11 percent from the previous close. On the upper side it has resistance of 11120 and 11300 levels, while lower side it has support of 10930 and 10880 levels. Intraday traders should be cautious and take position accordingly.



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